

Derivatives, Credit Default Swaps and Their Collateral

As of year end

In \$ Billions

Source:	BIS		ISDA	
	Derivatives	Credit Default Swaps	Reported Collateral	Estimated Collateral
2014	629,142	16,399	2,040	2,968
2013	710,633	21,020	2,170	3,171
2012	632,579	25,069	2,666	3,700
2011	647,777	28,626	2,459	3,652
2010	601,046	29,898	1,984	2,934
2009	614,674	32,693	2,150	3,151
2008	547,983	41,883	2,649	3,957
2007	595,738	58,244	1,470	2,126
2006	418,131	28,650	924	1,335
2005	299,261	13,908	922	1,329
2004	258,628	6,396	854	1,209
2003	197,167	-	707	1,017
2002	141,665	-	491	719
2001	111,178	-	289	437
2000	95,199	-	145	250
1999	88,202	-	138	200

Sources: Bank for International Settlements, Quarterly Review, OTC Derivatives, Table 19;
International Swaps and Derivatives Association 2015 Margin Survey